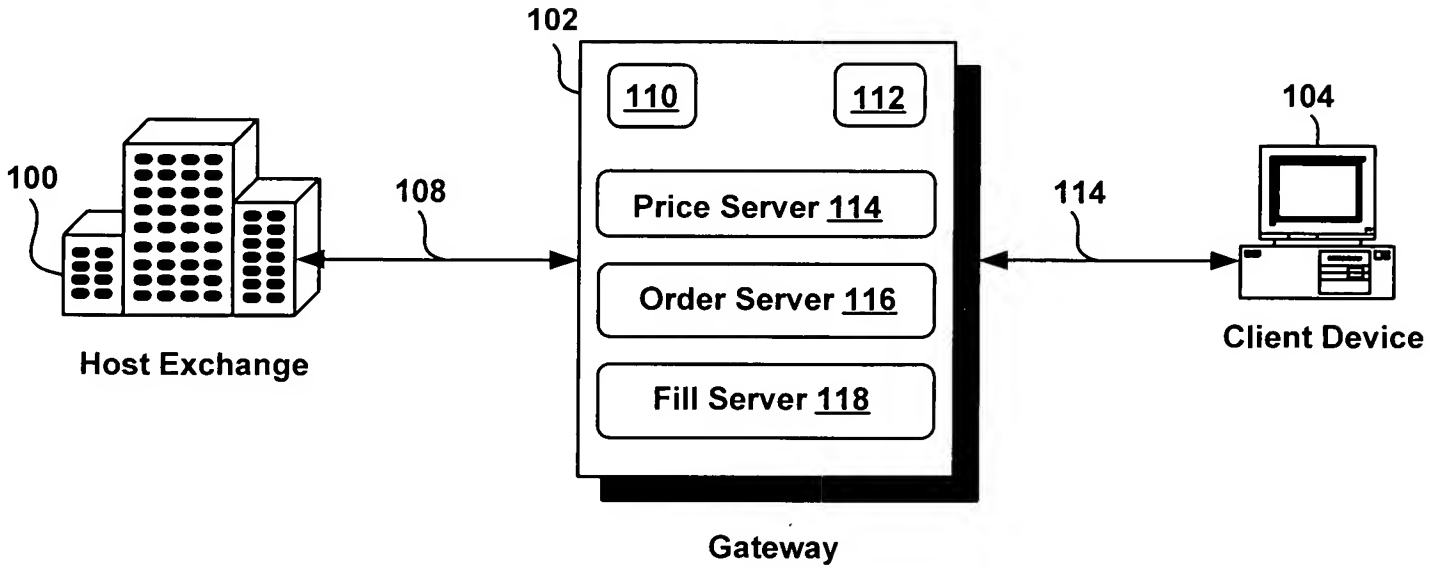
102
110
112
104
100
108
Price Server 114
114
Order Server 116
Fill Server 118
Host Exchange
Client Device
Gateway

FIG. 1

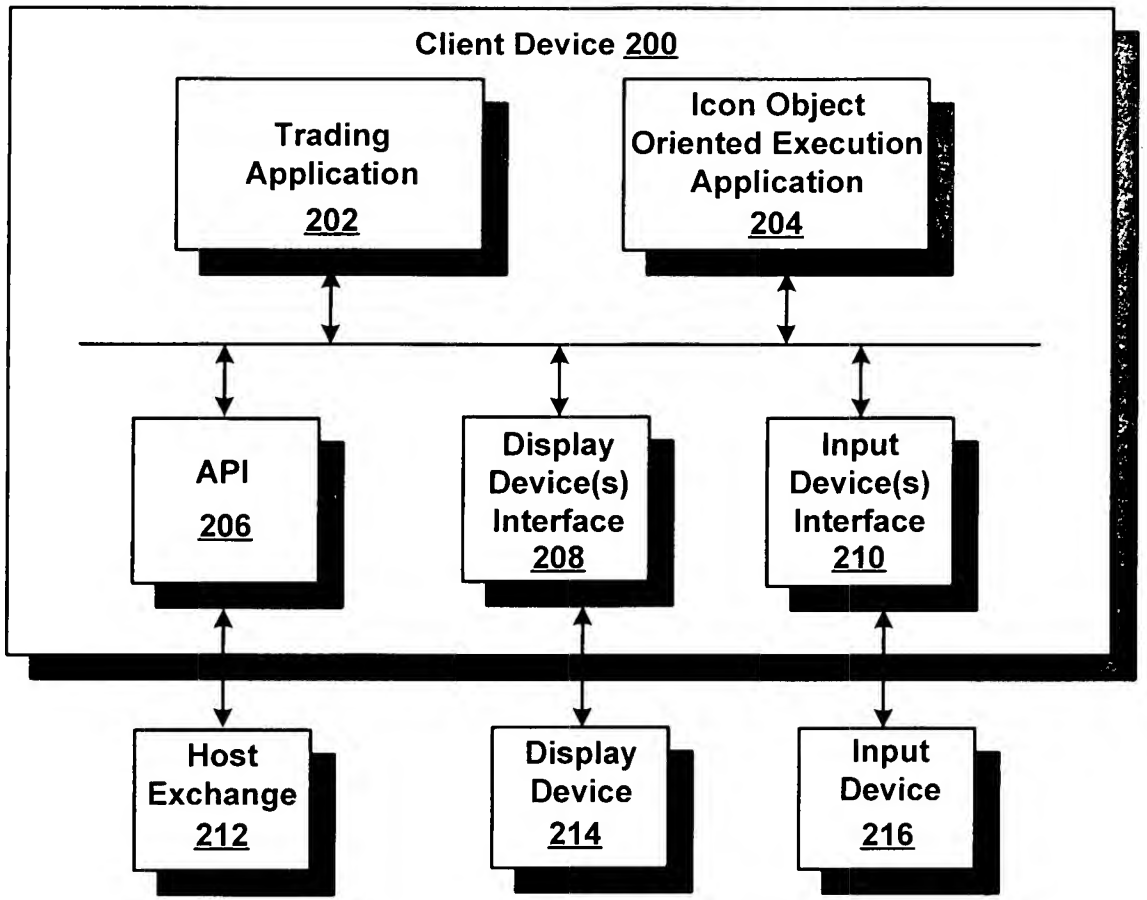
Client Device 200
Trading Application 202
Icon Object Oriented Execution Application 204
API 206
Display Device(s) Interface 208
Input Device(s) Interface 210
Host Exchange 212
Display Device 214
Input Device 216

FIG. 2

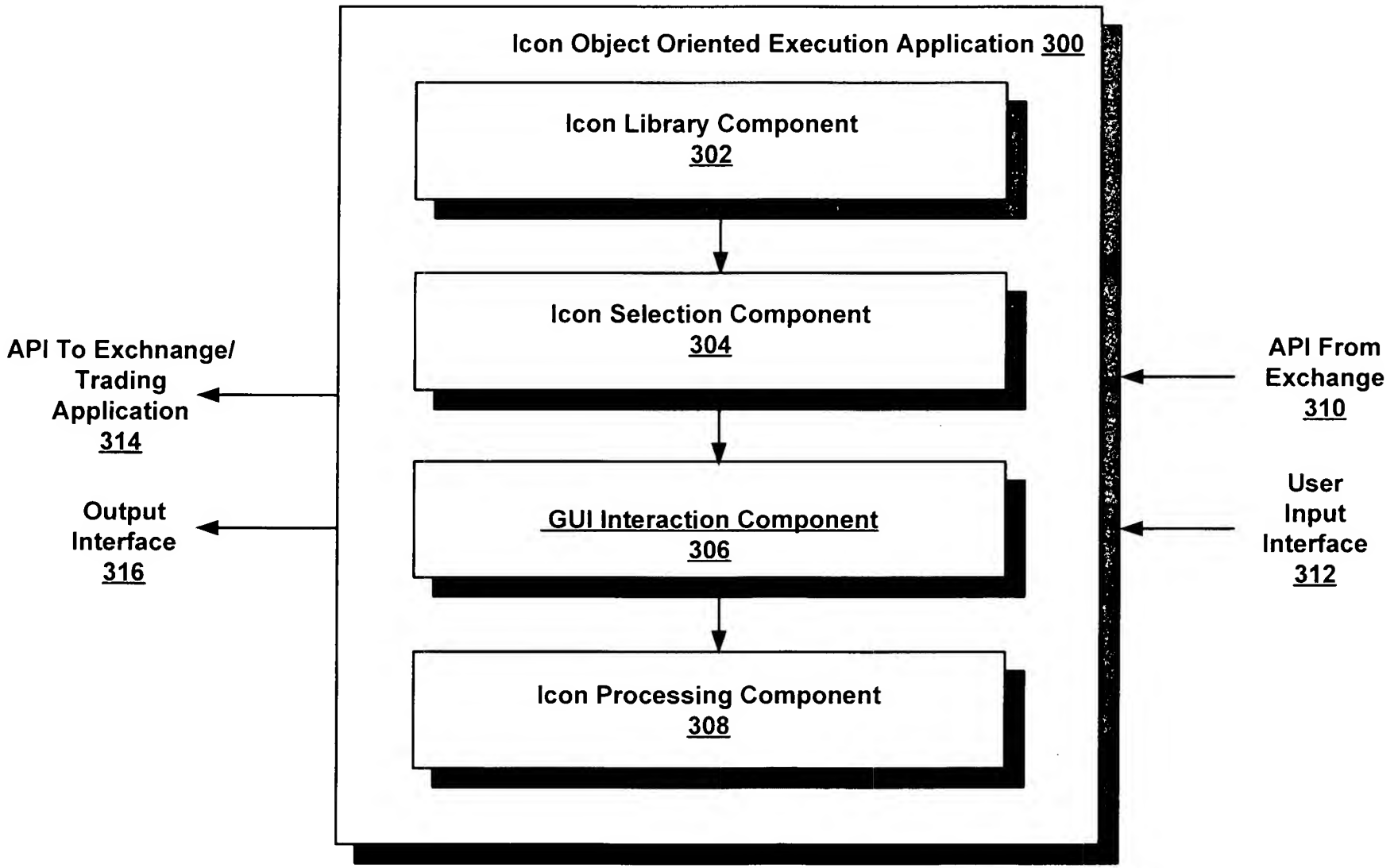
Icon Object Oriented Execution Application 300
Icon Library Component
302
Icon Selection Component
304
GUI Interaction Component
306
Icon Processing Component
308
API To Exchnange/
Trading
Application
314
Output
Interface
316
API From
Exchange
310
User
Input
Interface
312

FIG. 3

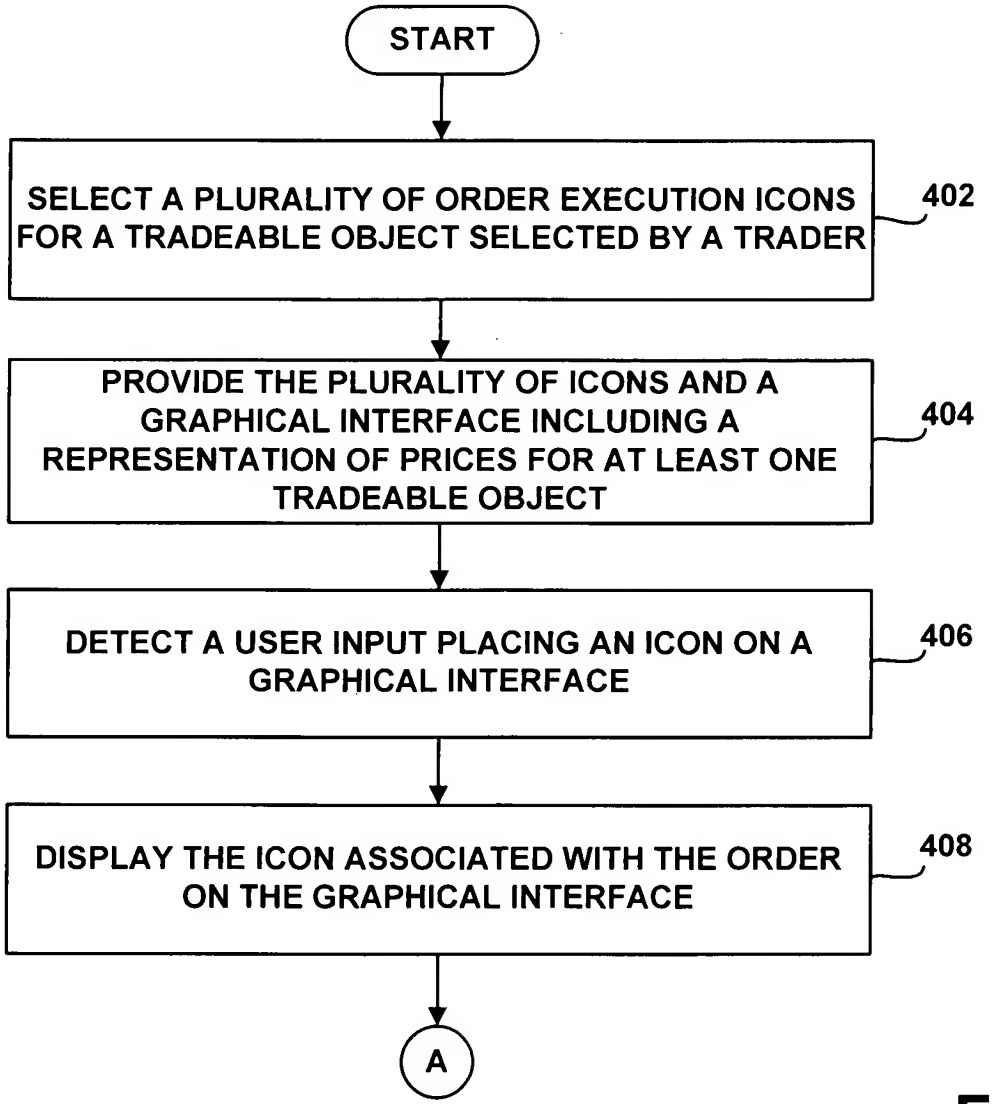
START
400
SELECT A PLURALITY OF ORDER EXECUTION ICONS FOR A TRADEABLE OBJECT SELECTED BY A TRADER
402
PROVIDE THE PLURALITY OF ICONS AND A GRAPHICAL INTERFACE INCLUDING A REPRESENTATION OF PRICES FOR AT LEAST ONE TRADEABLE OBJECT
404
DETECT A USER INPUT PLACING AN ICON ON A GRAPHICAL INTERFACE
406
DISPLAY THE ICON ASSOCIATED WITH THE ORDER ON THE GRAPHICAL INTERFACE
408
A

FIG. 4A

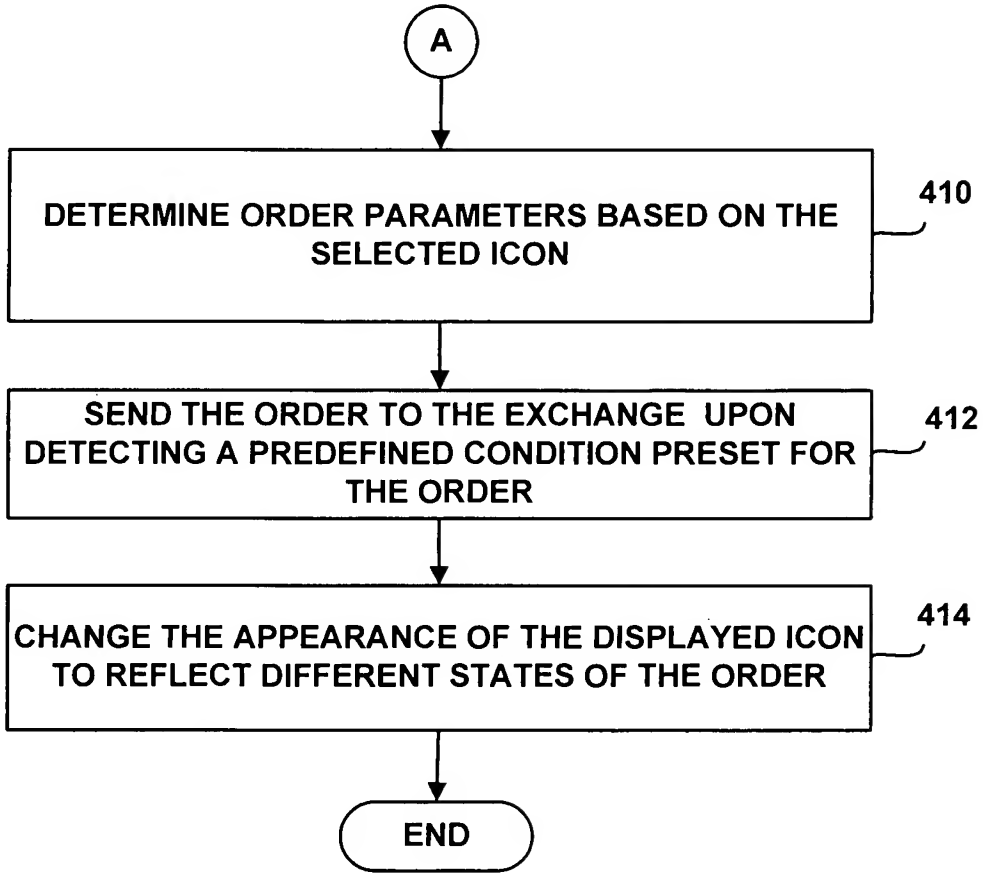
A
DETERMINE ORDER PARAMETERS BASED ON THE SELECTED ICON
410
SEND THE ORDER TO THE EXCHANGE UPON DETECTING A PREDEFINED CONDITION PRESET FOR THE ORDER
412
CHANGE THE APPEARANCE OF THE DISPLAYED ICON TO REFLECT DIFFERENT STATES OF THE ORDER
414
END

FIG. 4B

LIMIT ORDER 502

STOP ORDER 504

STOP LIMIT ORDER 506

TRAILING STOP ORDER 508

STOP AND REVERSE ORDER 510

MARKET ORDER 512

FIG. 5

ORDER EXECUTION ICON TOOLBAR 600

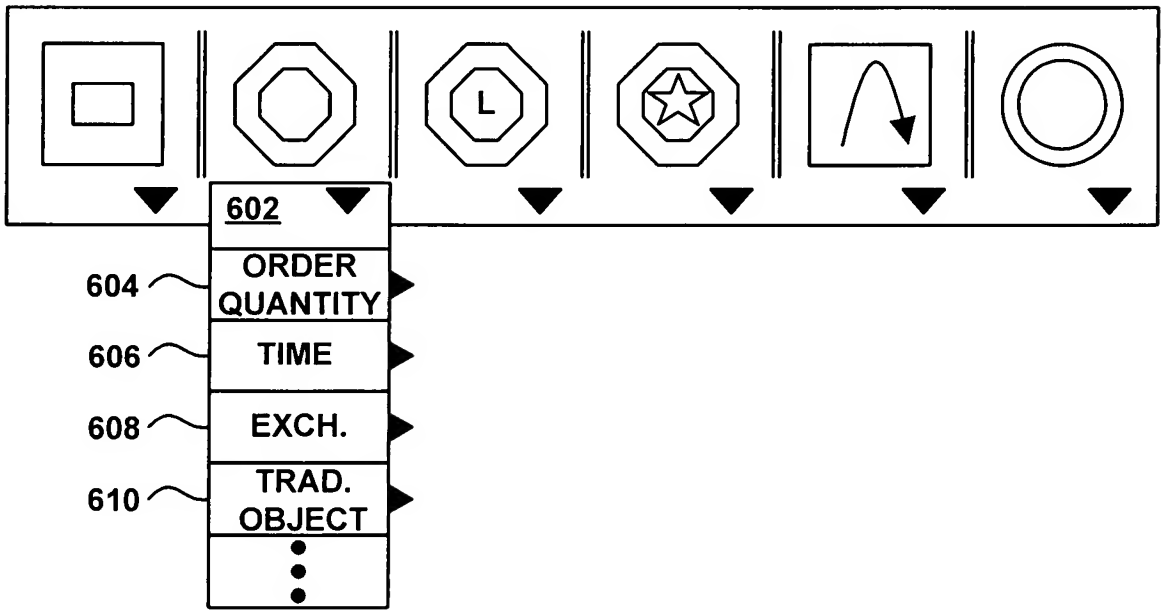

FIG. 6

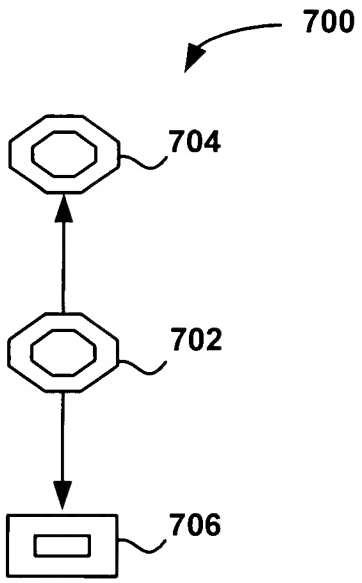

FIG. 7

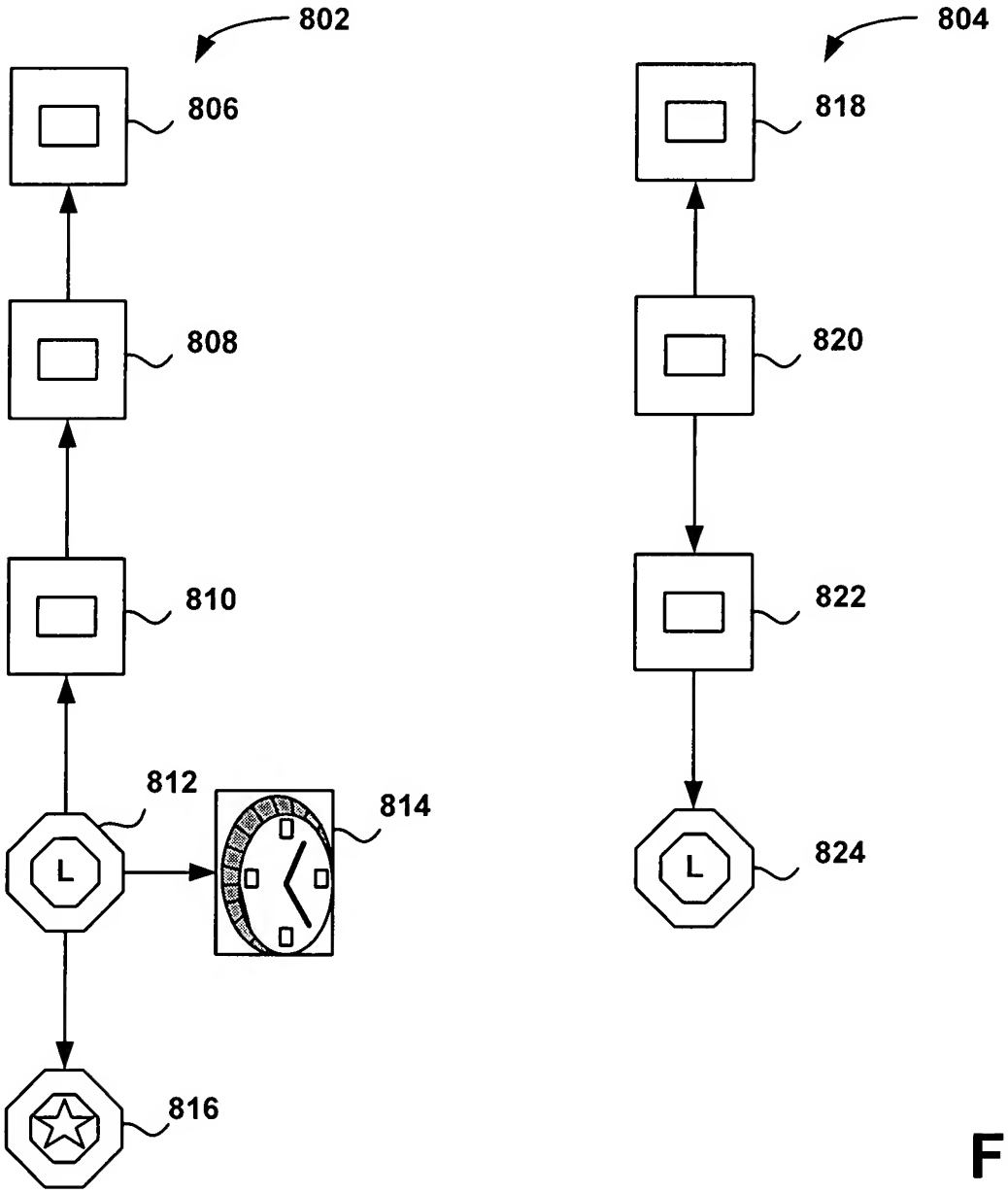

FIG. 8

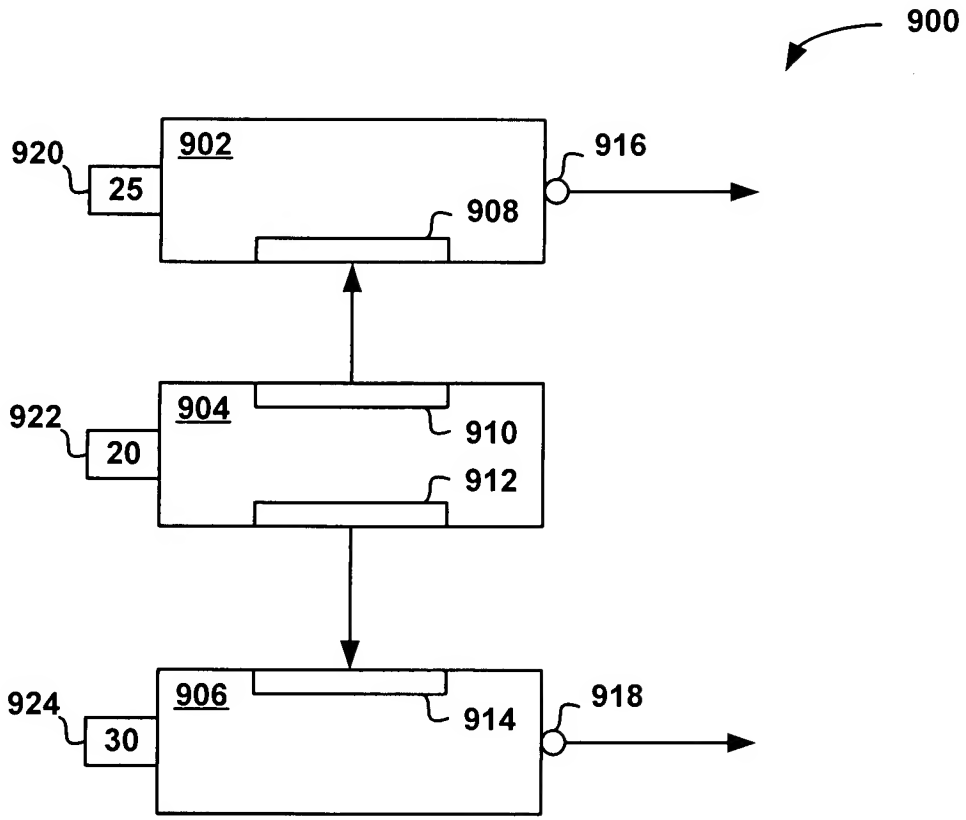

FIG. 9

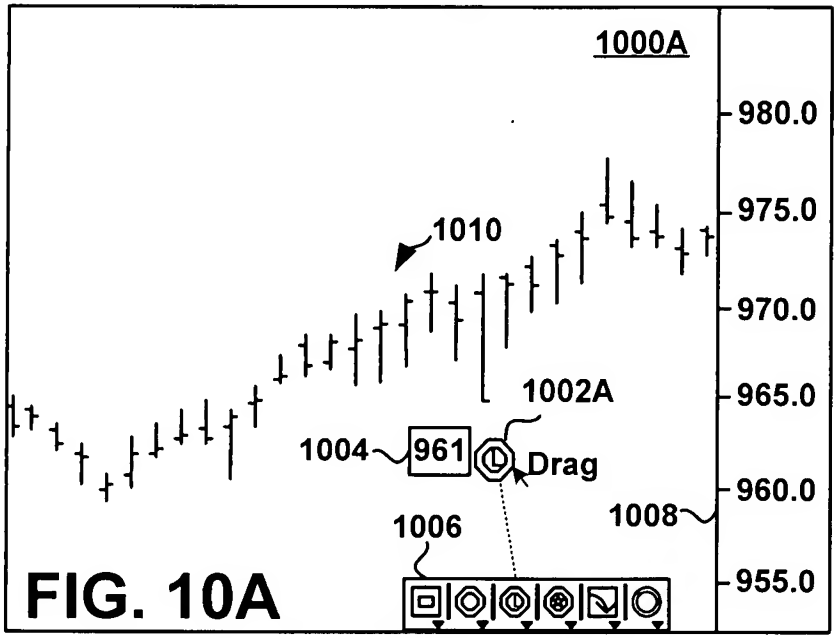

FIG. 10A

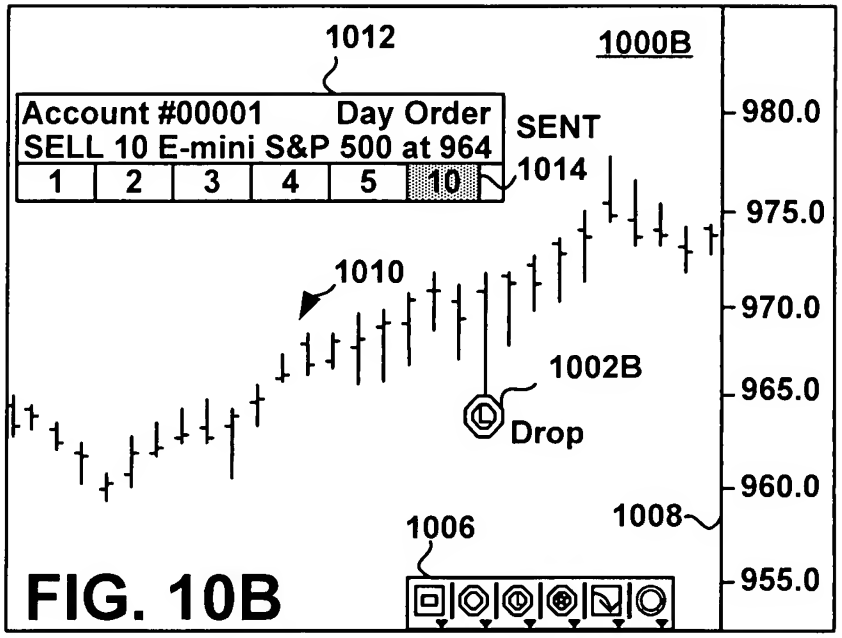

FIG. 10B

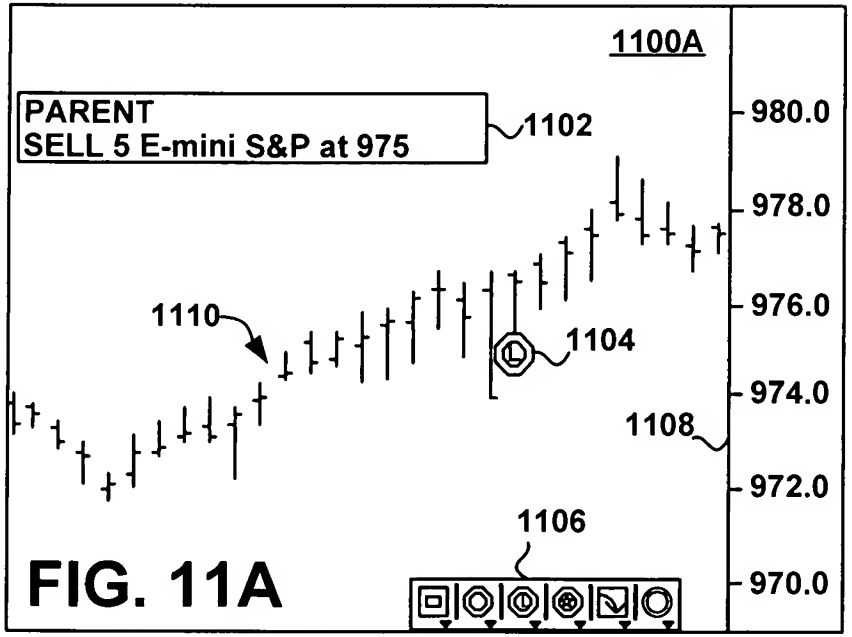

FIG. 11A

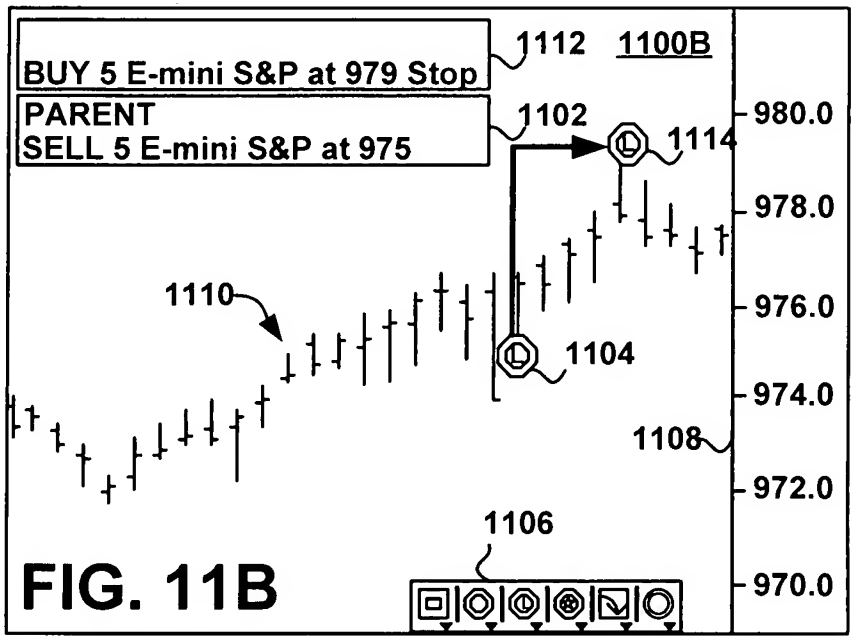

FIG. 11B

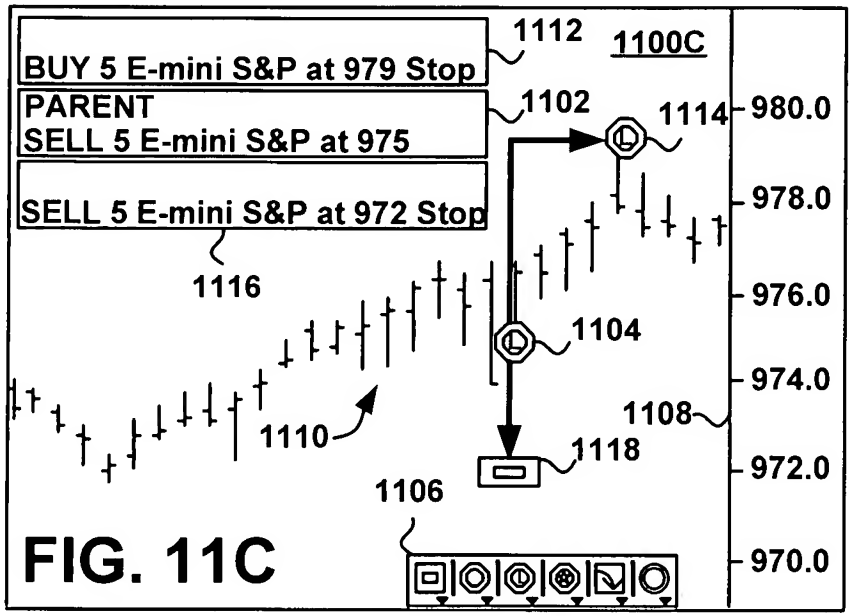

FIG. 11C

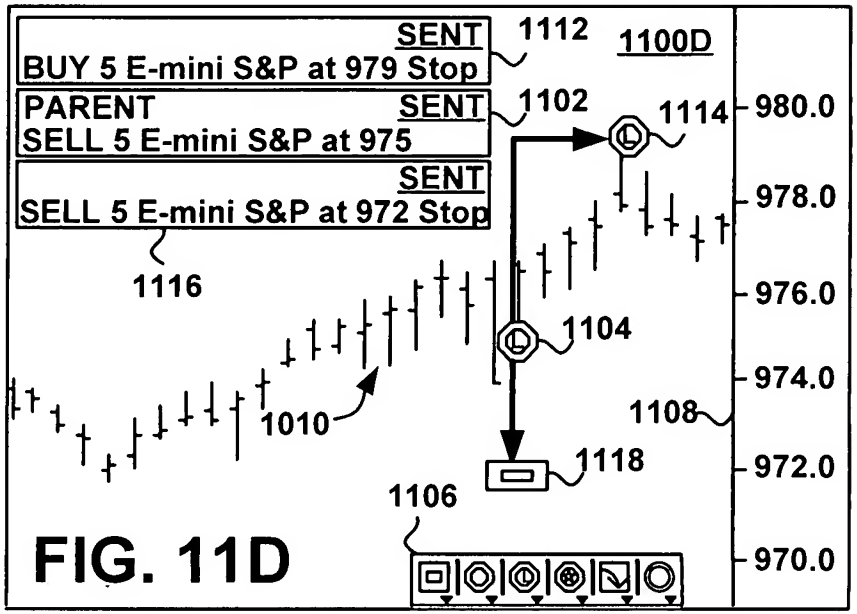

FIG. 11D

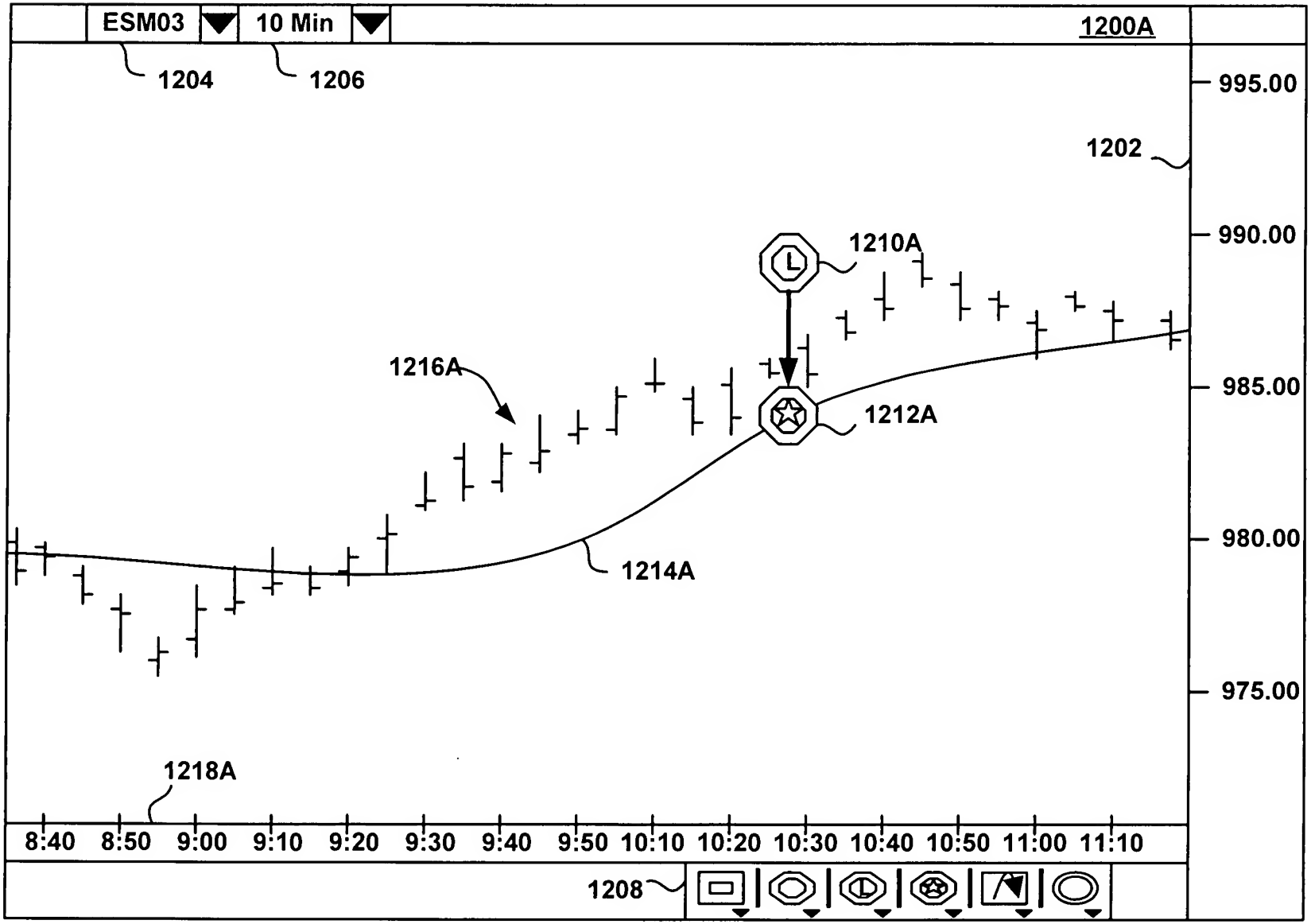
ESM03
10 Min
1200A
1204
1206
995.00
1202
990.00
1210A
1216A
985.00
1212A
980.00
1214A
975.00
1218A
8:40
8:50
9:00
9:10
9:20
9:30
9:40
9:50
10:10
10:20
10:30
10:40
10:50
11:00
11:10
1208

FIG. 12A

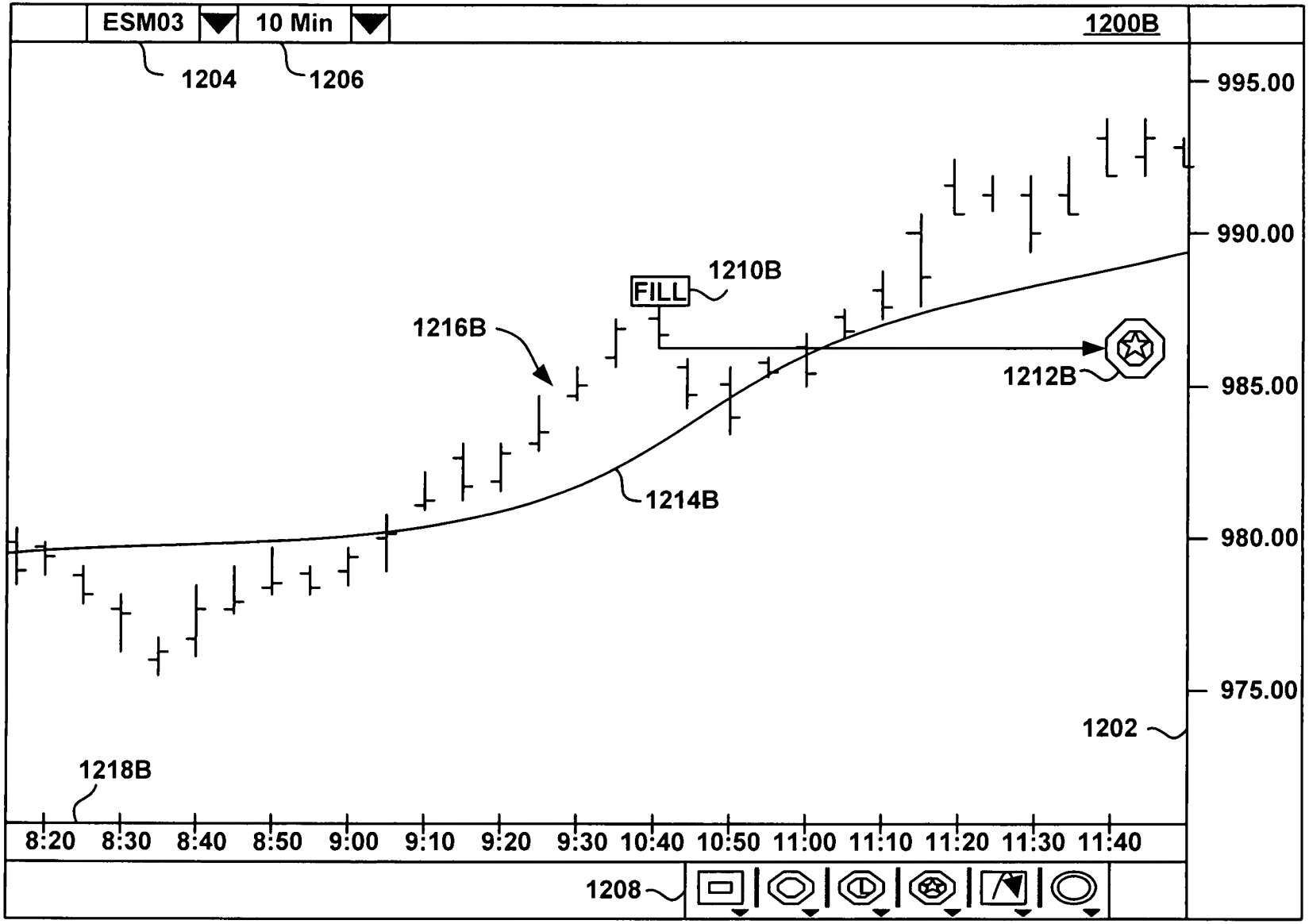
ESM03
10 Min
1200B
1204
1206
995.00
990.00
1210B
FILL
1216B
1212B
985.00
1214B
980.00
975.00
1202
1218B
8:20
8:30
8:40
8:50
9:00
9:10
9:20
9:30
10:40
10:50
11:00
11:10
11:20
11:30
11:40
1208

FIG. 12B

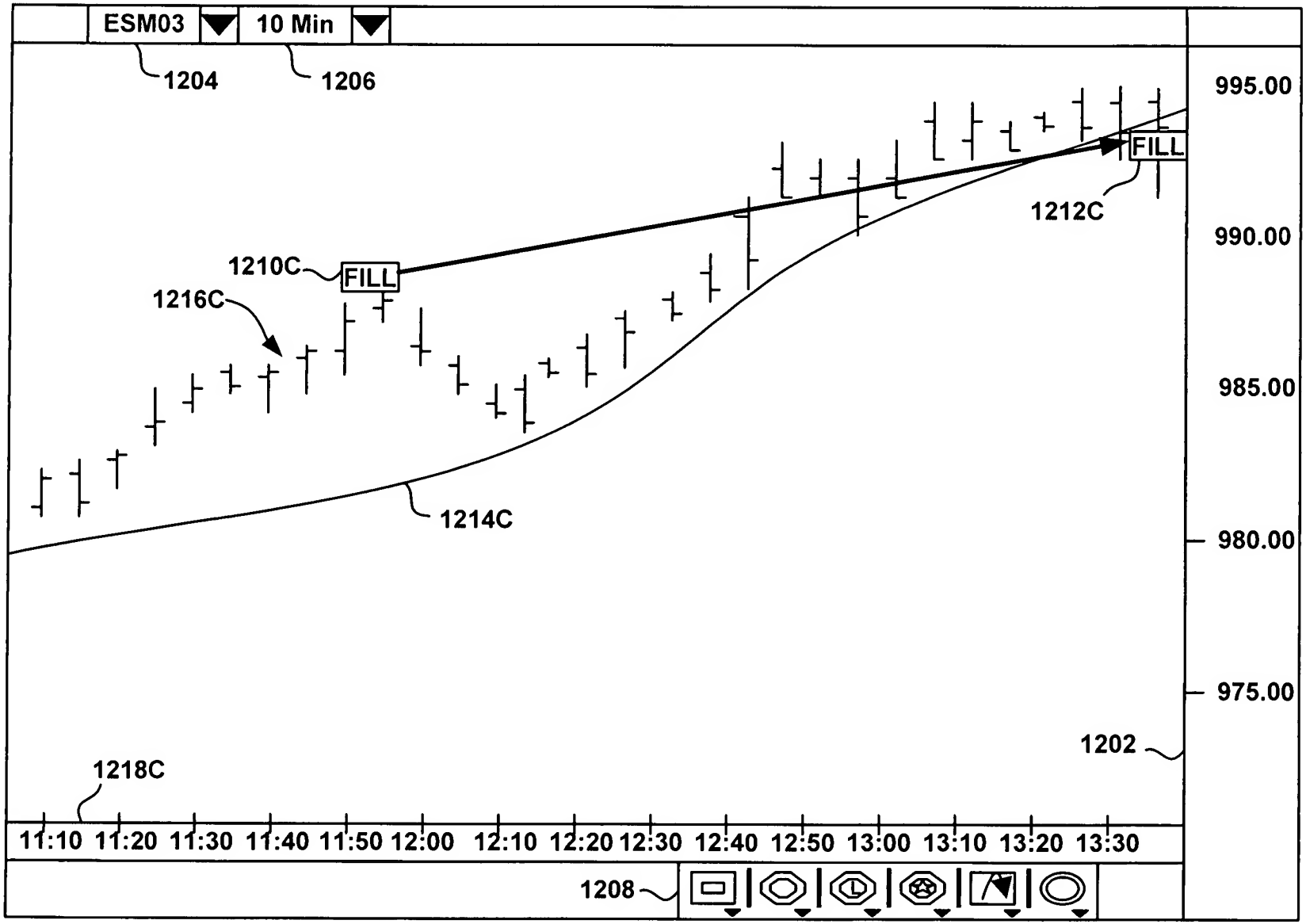
ESM03
10 Min
1204
1206
995.00
990.00
985.00
980.00
975.00
FILL
1212C
1210C
FILL
1216C
1214C
1202
1218C
11:10 11:20 11:30 11:40 11:50 12:00 12:10 12:20 12:30 12:40 12:50 13:00 13:10 13:20 13:30
1208

FIG. 12C

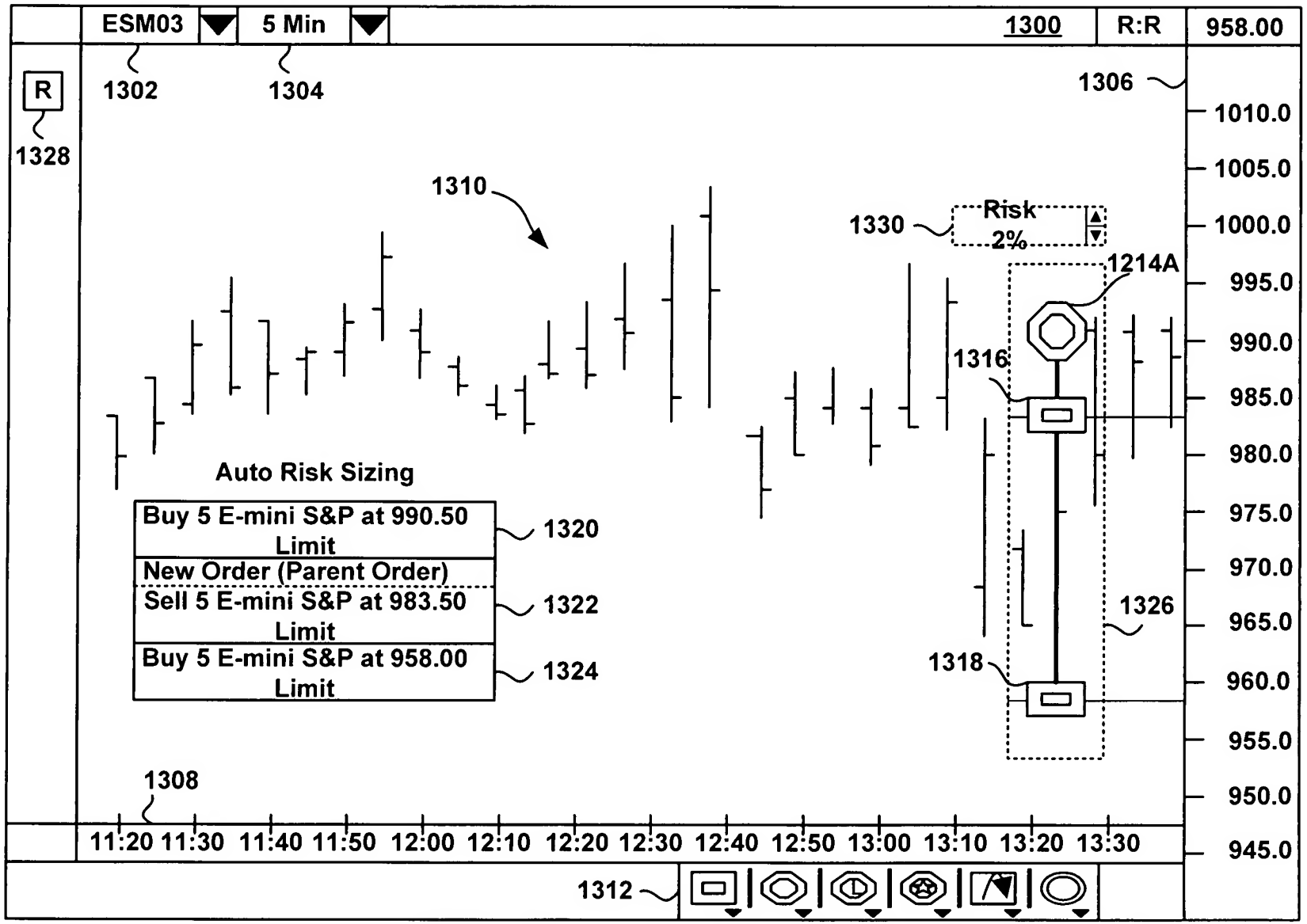
ESM03
5 Min
1300
R:R
958.00
R
1328
1302
1304
1306
1010.0
1005.0
1000.0
995.0
990.0
985.0
980.0
975.0
970.0
965.0
960.0
955.0
950.0
945.0
1310
1330
Risk
2%
1214A
1316
Auto Risk Sizing
Buy 5 E-mini S&P at 990.50
Limit
1320
New Order (Parent Order)
Sell 5 E-mini S&P at 983.50
Limit
1322
Buy 5 E-mini S&P at 958.00
Limit
1324
1326
1318
1308
11:20 11:30 11:40 11:50 12:00 12:10 12:20 12:30 12:40 12:50 13:00 13:10 13:20 13:30
1312

FIG. 13